

DynO Alpha EUR/USD

FOR QUALIFIED INVESTORS ONLY | FACTSHEET JULY 2021

The Company

QCAM Currency Asset Management AG is an independent Swiss financial services provider that focuses primarily on currency and macro management. The investments offer an attractive risk/return ratio with low correlation and high liquidity. QCAM's services are precisely tailored to the aims and needs of an institutional clientele. The team of QCAM combines in-depth specialist knowledge, many years of experience in consultancy, client care and asset management for currency mandates, and an excellent international network of contacts. QCAM Currency Asset Management AG is regulated by the Swiss Financial Market Supervisory Authority FINMA and the U.S. Securities and Exchange Commission SEC.

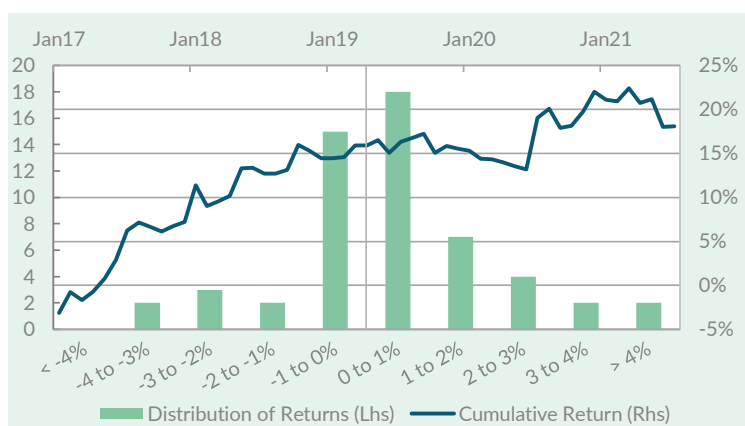
The Program

DynO Alpha is an actively managed program based on QCAM's proven Dynamic Currency Overlay strategy.

The strategy is based on the three independent sub-strategies Discretionary Macro, Rule-based Business Sentiment and Systematic Technical. The program is implemented via an equal weighting of the three sub-strategies and aims to predict currency movements for EUR/USD, capitalizing on opportunities to generated returns.

The strategy can be customized regarding risk and return targets and is currently available via AMC's with UBS and separate managed accounts.

Performance*



Statistics*

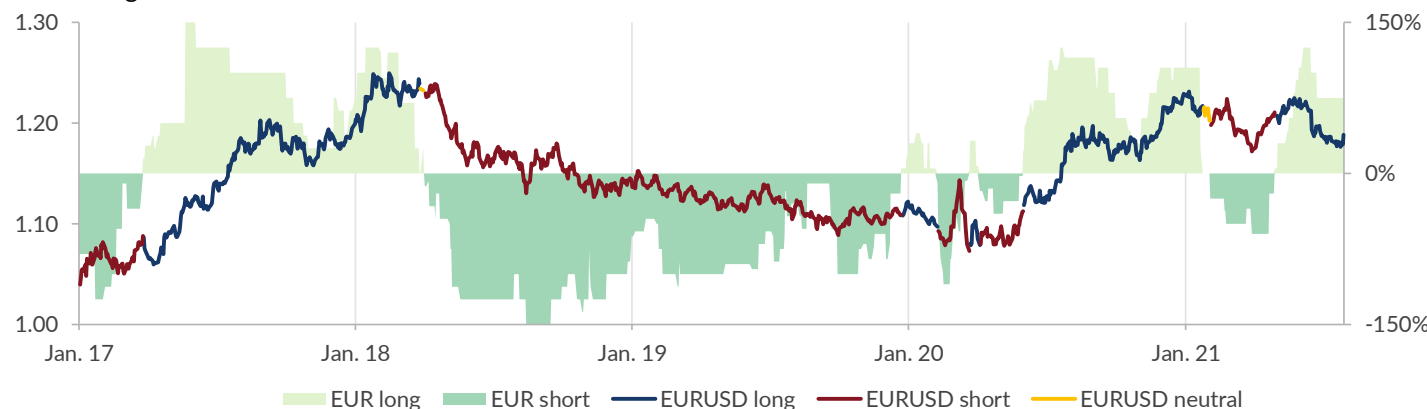
Year-to-date	-3.92%	% pos. Month	60.00%
Since inception	18.10%	Volatility	5.78%
Annualized Return	3.95%	Semi volatility	5.75%
Rolling 12-month	-0.93%	Sharpe ratio	0.68
Best month	5.83%	Skewness	0.65
Worst month	-3.13%	Kurtosis	1.68
Average month	0.33%	Sortino	1.21
Worst drawdown	-4.37%	VaR modified 99%	4.28%

Historical performance*

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	-0.94%	-0.16%	1.49%	-1.66%	0.40%	-3.10%	0.06%						-3.92%
2020	-0.23%	-0.93%	-0.02%	-0.40%	-0.38%	-0.37%	5.83%	1.03%	-2.16%	0.24%	1.61%	2.27%	6.49%
2019	0.04%	0.13%	1.31%	0.00%	0.57%	-1.44%	1.25%	0.43%	0.50%	-2.16%	0.76%	-0.31%	1.10%
2018	4.17%	-2.40%	0.55%	0.64%	3.09%	0.09%	-0.69%	0.01%	0.47%	2.83%	-0.69%	-0.86%	7.20%
2017	-3.13%	2.35%	-0.92%	1.01%	1.49%	2.13%	3.33%	0.89%	-0.48%	-0.53%	0.55%	0.53%	7.23%

*Performance track record based on 150% allocation of the standard Dynamic Currency Overlay EURUSD strategy portfolio. Performance statistics are based on the arithmetic aggregation of daily gross returns, without carry and fees and a positioning allowance between 0 and +/-150%. The program has been live since 2017.

Positioning



Important disclosure and information about the investment program:

This information does not constitute an offer to sell or the solicitation of an offer to invest in the investment program. Depending on the product by which the investment program is made available for investments the legally binding offering documents are the only binding documents for any investment in the investment program. Past performance should not be construed as an indicator of future performance. While the information contained in this document has been obtained from sources deemed reliable, no representation is made as to its accuracy or completeness and it should not be relied upon as such.